

ABSTRACT OF THE DISCLOSURE

The method of evaluating differences in the past performance of an asset class population of book valued investments.. The analysis period that is of a length to include a significant portion of a market cycle is defined. A series of evaluation-period and selection-period performance statistics are calculated for the asset class population. Testing is conducted to find the correlation, performance and risk axes of the population as revealed during the analysis period. The dividing lines are calculated for subsequent evaluation-period populations of the asset class and use the groupings so identified to assign a value to each of the members of the asset class. This value will be the expected average performance strength of the investments within each group for a subsequent selection period. Findings of subsequent evaluation-period and selection periods can be included as they become available in the analysis period populations for re-execution of the method.